Claims

What I claim as my invention is:

1- A method and graph for providing an integrated display of transaction price and volume of selected instruments traded in a market using price-volume bars comprising the steps of:

a) gathering of transaction data of selected instruments traded in a market comprising price, time, and volume of individual transactions, and

b) having a set of pre-selected time intervals and a set of pre-selected price brackets, and

c) computing a volume per price bracket total for each said pre-selected price bracket for each said pre-selected time interval, each said volume per price bracket total being the aggregate volume of transactions executed at prices within the corresponding price bracket and executed during the corresponding time interval, and

d) displaying the resulting data in a graph comprising set of sequential price-volume bars, each said price-volume bar corresponding to one said pre-selected time interval, and

e) each price-volume bar having graphical means for proportionately representing said volume per price bracket total of each said price bracket,

whereby traders can compare transaction volumes between said pre-selected price brackets occurred during said pre-selected time intervals, and therefore gain an enhanced knowledge of transaction activity.

2- The method and graph of claim 1 wherein said selected instrument traded in a market is an instrument selected from the group consisting of securities, stocks, futures contracts, options contracts, bonds, and commodities.

3- The method and graph of claim 1 wherein up trending price-volume bars are shown different than down trending price-volume bars by means of different color.

4- The method and graph of claim 1 wherein said price-volume bars have means for showing the open and close prices for corresponding time interval.

5- The method and graph of claim 1 wherein each said price-volume bar is segmented, each segment corresponding to one price bracket and said segment horizontal dimension is proportional to said volume per price bracket total of corresponding said price bracket.

6- The method and graph of claim 5 wherein up trending price-volume bars are shown different than down trending price-volume bars by means of different color.

7- The method and graph of claim 5 wherein said segments corresponding to price brackets within the range of prices between the open and close prices for the corresponding time interval are colored differently than segments outside said range of prices between open and close prices.

8- The method and graph of claim 5 wherein said price-volume bars have means for showing the open and close prices for corresponding time interval by changing the color of areas of said price-volume bar.

9- The method and graph of claim 1 wherein each said price-volume bar is segmented, each segment corresponding to one price bracket and each said segment representing the volume per price bracket total of its corresponding price bracket by proportionately varying said segment color.

10- The method and graph of claim 9 wherein up trending price-volume bars are shown different than down trending price-volume bars by means of different color.

11- The method and graph of claim 9 wherein said price-volume bars have means for showing the open and close prices for corresponding time interval.

12- The method and graph of claim 1 wherein each said price-volume bar is displayed as a segmented simulated 3-dimensional figure, each segment corresponding to one price bracket and each said segment representing the volume per price bracket total

of its corresponding price bracket by proportionately varying said segment dimensions.

13- The method and graph of claim 12 wherein the open price is represented by extending the price-volume bar segment including the open price to the left of said price-volume bar, and extending the price-volume bar segment including the close price to the right of said price-volume bar.

14- The method and graph of claim 1 implemented as a computer data processing system where

a) said transaction data of selected instruments is received by means of a suitable computer network connection, and
b) said computing a volume per price bracket total for each said pre-selected price bracket for each said pre-selected time interval is accomplish by means of computer data processing, and
c) displaying said graph comprising said set of sequential price-volume bars in a computer screen.

15- The computer data processing system of claim 14 implemented as a stand-alone computer system where said computing a volume per price bracket total for each said pre-selected price bracket for each said pre-selected time interval and displaying said graph comprising said set of sequential price-volume bars in a computer screen is accomplish in a single computer system.

16- The computer data processing system of claim 14 implemented on a client-server computer system architecture where said computing a volume per price bracket total for each said pre-selected price bracket for each said pre-selected time interval, storing such compiled volume per price bracket data, and displaying said graph comprising said a set of sequential price-volume bars in a computer screen is accomplished using two or more interconnected computer systems.

17- The computer data processing system of claim 16 where the client is an Internet browser.

18- A method and computer system for providing a compiled volume per price bracket transaction data of selected instruments traded in a market using data processing techniques to provide information of transaction volumes occurring at different price brackets within pre-selected time intervals, comprised of:

a) gathering of transaction data of selected instruments traded in a market comprising price, time, and volume of individual transactions, and

b) having a set of pre-selected time intervals and a set of pre-selected price brackets, and

c) computing a volume per price bracket total for each said pre-selected price bracket for each said pre-selected time interval, each said volume per price bracket total being the aggregate volume of all transactions executed at prices within the corresponding price bracket and executed during the corresponding time interval, and

d) delivering said volume per price bracket data to customers by means of data transfer through a computer network.

19- The method and graph of claim 18 wherein said selected instrument traded in a market is an instrument selected from the group consisting of securities, stocks, futures contracts, options contracts, bonds, and commodities.

20- A graph for providing a display of transaction price and volume of selected instruments traded in a market comprising a set of sequential price-volume bars, each said price-volume bar corresponding to one pre-selected time interval, and each price-volume bar being segmented, each segment corresponding to one pre-selected price bracket, and each said segment having graphical means for proportionately represent the aggregate volume of transactions executed at prices within the corresponding price bracket and executed during the corresponding time interval, whereby traders can compare transaction volumes between said pre-selected price brackets occurred during said pre-selected time intervals, and therefore gain an enhanced knowledge of transaction activity.